INDEX
Volume 64 (1997)

March: Number 1
June: Number 2
September: Number 3
December: Number 4

FEATURE ARTICLES (by title)

The Cascade Effect in Insurance Pricing, Stephen P. D'Arcy and Pyungsuk Oh, 3: 465–480.

Catastrophe Insurance, Capital Markets, and Uninsurable Risks, Dwight M. Jaffee and Thomas Russell, 2: 205–230.

Controlling Information Premia by Repackaging Asset-Backed Securities, Alexander David, 4: 619–648.

Determinants of Corporate Hedging Behavior: Evidence from the Life Insurance Industry, L. Lee Colquitt and Robert E. Hoyt, 4: 649–671.

Financial Risk Management by Insurers: An Analysis of the Process, Anthony M. Santomero and David F. Babbel, 2: 231–270.

Insurance Demand Without the Expected-Utility Paradigm, Harris Schlesinger, 1: 19–39.

Intertemporal Insurance, Bryan Ellickson and José Penalva-Zuasti, 4: 579–598.

An Integrated Approach to the Hedging and Pricing of Eurodollar Derivatives, Robert A. Jarrow and Stuart M. Turnbull, 2: 271–299.

An Investigation of the Performance of the U.S. Property-Liability Insurance Industry, N. K. Chidambaran, Thomas A. Pugel, and Anthony Saunders, 2: 371–382.

International Insurance Cycles: Rational Expectations/Institutional Intervention, Joan Lamm-Tennant and Mary A. Weiss, 3: 415–439.

It's the Impact, *Stupid!* (Presidential Address), Bruce A. Palmer, 1: 13–18.

Managing the Tax Liability of a Property-Liability Insurance Company, Richard A. Derrig and Krzysztof M. Ostaszewski, 4: 695–711.

The Merger or Insolvency Alternative in the Insurance Industry, Ran BarNiv and John Hathorn, 1: 89–113.

On the Corporate Demand for Directors' and Officers' Insurance, John E. Core, 1: 63–87.

On the Risk of Life Insurance Liabilities: Debunking Some Common Pitfalls, Eric Briys and François de Varenne, 4: 673–694.

Payment Systems for Providers in Health Insurance Markets, Soonman Kwon, 1: 155–173.

Property-Liability Insurance Company Market Pullout Announcements and Shareholder Wealth, Michael J. McNamara, Stephen W. Pruitt, Robert A. Van Ness, and Charlie Charoenwong, 3: 441–463.

Relative Significance of Insurance and Actuarial Journals and Articles: A Citation Analysis, L. Lee Colquitt, 3: 505–527.

Risks in Derivatives Markets: Implications for the Insurance Industry, Ludger Hentschel and Clifford W. Smith, Jr., 2: 323–345.

Risk-Taking Behavior with Limited Liability and Risk Aversion, Christian Gollier, Pierre-François Koehl, and Jean-Charles Rochet, 2: 347–370.

The Role of Monitoring in Reducing the Moral Hazard Problem Associated with Government Guarantees: Evidence from the Life Insurance Industry, Elijah Brewer III, Thomas S. Mondschean, and Philip E. Strahan, 2: 301–322.

Two Approaches to Subsidizing a Given Level of Charitable Hospital Care: Welfare Implications for the Insured, Lisa Lipowsky Posey, 1: 138–154.

Valuation Effects of Insurers' Security Offerings, Aigbe Akhigbe, Stephen F. Borde, and Jeff Madura, 1: 115–137.

Valuation of Early Exercisable Interest Rate Guarantees, Anders Grosen and Peter Løchte Jørgensen, 481–503.

Valuation of the Minimum Guaranteed Return Embedded in Life Insurance Products, Svein-Arne Persson and Knut K. Aase, 4: 599–617.

Vertical Integration in the Property-Liability Insurance Industry: A Transaction Cost Approach, Laureen Regan, 1: 41–62.

FEATURE ARTICLES (by author)

Aase, Knut K. See Persson.

Akhigbe, Aigbe, Stephen F. Borde, and Jeff Madura, *Valuation Effects of Insurers' Security Offerings,* 1: 115–137.

Babbel, David F. See Santomero.

BarNiv, Ran and John Hathorn, *The Merger or Insolvency Alternative in the Insurance Industry,* 1: 89–113.

Borde, Stephen F. See Akhigbe.

Brewer, Elijah, III, Thomas S. Mondschean, and Philip E. Strahan, *The Role of Monitoring in Reducing the Moral Hazard Problem Associated with Government Guarantees: Evidence from the Life Insurance Industry,* 2: 301–322.

Briys, Eric and François de Varenne, *On the Risk of Life Insurance Liabilities: Debunking Some Common Pitfalls,* 4: 673–694.

Charoenwong, Charlie. See McNamara.

Chidambaran, N. K., Thomas A. Pugel, and Anthony Saunders, *An Investigation of the Performance of the U.S. Property-Liability Insurance Industry,* 2: 371–382.

Colquitt, L. Lee, *Relative Significance of Insurance and Actuarial Journals and Articles: A Citation Analysis,* 3: 505–527.

Colquitt, L. Lee and Robert E. Hoyt, *Determinants of Corporate Hedging Behavior: Evidence from the Life Insurance Industry,* 4: 649–671.

Core, John E., *On the Corporate Demand for Directors' and Officers' Insurance*, 1: 63–87.

D'Arcy, Stephen P. and Pyungsuk Oh, *The Cascade Effect in Insurance Pricing*, 3: 465–480.

David, Alexander, *Controlling Information Premia by Repackaging Asset-Backed Securities*, 4: 619–648.

Derrig, Richard A. and Krzysztof M. Ostaszewski, *Managing the Tax Liability of a Property-Liability Insurance Company*, 4: 695–711.

de Varenne, François. See Briys.

Ellickson, Bryan and José Penalva-Zuasti, *Intertemporal Insurance*, 4: 579–598.

Gollier, Christian, Pierre-François Koehl, and Jean-Charles Rochet, *Risk-Taking Behavior with Limited Liability and Risk Aversion*, 2: 347–370.

Grosen, Anders and Peter Løchte Jørgensen, *Valuation of Early Exercisable Interest Rate Guarantees*, 481–503.

Hathorn, John. See BarNiv.

Hentschel, Ludger and Clifford W. Smith, Jr., *Risks in Derivatives Markets: Implications for the Insurance Industry*, 2: 323–345.

Hoyt, Robert E. See Colquitt.

Jaffee, Dwight M. and Thomas Russell, *Catastrophe Insurance, Capital Markets, and Uninsurable Risks*, 2: 205–230.

Jarrow, Robert A. and Stuart M. Turnbull, *An Integrated Approach to the Hedging and Pricing of Eurodollar Derivatives*, 2: 271–299.

Jørgensen, Peter Løchte. See Grosen.

Koehl, Pierre-François. See Gollier.

Kwon, Soonman, *Payment Systems for Providers in Health Insurance Markets*, 1: 155–173.

Lamm-Tennant, Joan and Mary A. Weiss, *International Insurance Cycles: Rational Expectations/Institutional Intervention*, 3: 415–439.

Madura, Jeff. See Akhigbe.

McNamara, Michael J., Stephen W. Pruitt, Robert A. Van Ness, and Charlie Charoenwong, *Property-Liability Insurance Company Market Pullout Announcements and Shareholder Wealth*, 3: 441–463.

Mondschean, Thomas S. See Brewer.

Oh, Pyungsuk. See D'Arcy.

Ostaszewski, Krzysztof M. See Derrig.

Palmer, Bruce A., *It's the* Impact, *Stupid!* (Presidential Address), 1: 13–18.

Penalva-Zuasti, José. See Ellickson.

Persson, Svein-Arne and Knut K. Aase, *Valuation of the Minimum Guaranteed Return Embedded in Life Insurance Products*, 4: 599–617.

Posey, Lisa Lipowsky, *Two Approaches to Subsidizing a Given Level of Charitable Hospital Care: Welfare Implications for the Insured*, 1: 138–154.

Pruitt, Stephen W. See McNamara.

Pugel, Thomas A. See Chidambaran.

Regan, Laureen, *Vertical Integration in the Property-Liability Insurance Industry: A Transaction Cost Approach*, 1: 41–62.

Rochet, Jean-Charles. See Gollier.

Russell, Thomas. See Jaffee.

Santomero, Anthony M. and David F. Babbel, *Financial Risk Management by Insurers: An Analysis of the Process*, 2: 231–270.

Saunders, Anthony. See Chidambaran.

Schlesinger, Harris, *Insurance Demand Without the Expected-Utility Paradigm*, 1: 19–39.

Smith, Clifford W., Jr. See Hentschel.

Strahan, Philip E. See Brewer.

Turnbull, Stuart M. See Jarrow.

Van Ness, Robert A. See McNamara.

Weiss, Mary A. See Lamm-Tennant.

SHORTER ARTICLES

O'Sullivan, Noel, Insuring the Agents: *The Role of Directors' and Officers' Insurance in Corporate Governance,* 3: 545–556.

Pottier, Steven W. and David W. Sommer, *Agency Theory and Life Insurer Ownership Structure,* 3: 529–543.

Sommer, David W. See Pottier.

NOTES AND COMMUNICATIONS

Babbel, David F. See Staking.

Barney, L. Dwayne, The Relation Between Capital Structure, Interest Rate Sensitivity, and Market Value in the Property-Liability Insurance Industry: Comment, 4: 733–738.

Staking, Kim B. and David F. Babbel, *Insurer Surplus Duration and Market Value Revisited,* 4: 739–743.

BOOK REVIEWS (by book author)

Bovenberg, Lans and Sijbren Cnossen, *Public Economics and the Environment in an Imperfect World,* reviewed by Roland Eisen, 4: 767–769.

Cnossen, Sijbren. See Bovenberg.

Fielder, John F., *Mental Disabilities and the American with Disabilities Act: A Dysfunctional Handbook?* reviewed by Richard A. Stohlman, 4: 763–765.

Gaughan, Patrick and Robert Thornton, eds., *Litigation Economics,* reviewed by Charles Linke, 1: 189–191.

Gollier, Christian and Mark Machina, eds., *Nonexpected Utility and Risk Management,* reviewed by Tapen Sinha and Jayavel Sounderpandian, 4: 765–767.

International Risk Management Institute, *The Workers Compensation Guide,* reviewed by Peter M. Lencis, 4: 761–763.

Johnson, Anita W. See Smith.

Jones, Harriett E. and Dani L. Long, *Principles of Insurance: Life, Health, and Annuities,* reviewed by Kenneth C. Froewiss, 4: 769–770.

Long, Dani L. See Jones.

Machina, Mark. See Gollier.

Smith, Barry D., James S. Trieschmann, Eric A. Weining, and Anita W. Johnson, *Property and Liability Insurance Principles,* Second Edition, reviewed by Dongsae Cho, 3: 569–570.

Thornton, Robert. See Gaughan.

Trieschmann, James S. See Smith.

Weining, Eric A. See Smith.